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FIA

MONTHLY VOLUME REPORT NOVEMBER 1990

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	NOVEMBER 1989	NOVEMBER 1990	JAN-NOV 1989	JAN-NOV 1990
Wheat (5,000 bu)	209,931	231,845	3,045,926	2,740,424
Corn (5,000 bu)	870,416	1,136,403	8,712,241	10,843,108
Oats (5,000 bu)	38,378	47,376	336,935	417,818
Soybeans (5,000 bu)	649,424	859,734	9,056,162	9,646,821
Soybean Oil	344,227	370,224	4,002,151	4,384,408
Soybean Meal	330,056	448,686	4,192,057	4,455,941
Silver (1,000 oz)	54,072	18,408	236,672	174,832
Silver (5,000 oz)	178	386	2,349	2,246
Gold (kilo)	3,404	2,345	24,621	34,735
Gold (100 oz)	3,558	959	71,922	7,722
T-Bonds	5,827,966	6,569,864	67,059,025	70,867,854
T-Notes (6 1/2-10 yr)	516,738	574,810	5,782,148	5,611,615
T-Notes (5 Year)	253,409	305,726	1,664,950	2,286,490
T-Notes (2 Year)		21,537		97,686
Japanese Government Bonds		261		3,039
30 Day Interest Rate	6,140	11,564	61,456	71,274
Municipal Bond Index	81,552	44,606	996,091	644,051
Mortgage Backed	1,776	1,334	23,630	15,763
MMI Maxi	83,428	79,580	1,010,058	881,193
TOPIX		0		230
CBOE 250 Index	0		13,945	
CHICAGO BOARD OF TRADE	9,274,653	10,725,648	106,292,339	113,187,250
Wheat (5,000 bu)	105,565	100,508	1,157,454	1,079,207
Grain Sorghum	1,491	225	8,838	1,108
Value Line Index	1,990	2,705	36,478	31,388
Mini Value Line	723	1,335	7,766	12,950
KANSAS CITY BD. OF TRD.	109,769	104,773	1,210,536	1,124,653
Coffee "C"	111,434	175,067	1,246,469	1,654,248
Sugar #11	456,485	303,065	5,867,434	5,218,156
Sugar #14	11,255	8,258	95,199	124,811
Cocoa (10 M tons)	101,152	116,175	1,282,498	1,565,927
COFFEE SUGAR & COCOA	680,326	602,565	8,491,600	8,563,142

	NOVEMBER 1989	NOVEMBER 1990	JAN-NOV 1989	JAN-NOV 1990
Wheat (1,000 bu)	22,487	13,288	317,619	140,468
Corn (1,000 bu)	53,455	38,781	359,746	432,161
Oats (1,000 bu)	1,387	823	13,173	13,173
Soybeans (1,000 bu)	95,462	114,820	1,233,441	1,469,794
Soybean Meal New	375	519	5,787	4,967
Live Cattle (20,000#)	1,684	1,150	25,173	18,169
Live Hogs (15,000#)	3,702	1,816	30,390	28,182
New York Silver	2,198	1,560	12,327	10,760
New York Gold	1,408	1,546	7,980	14,152
Platinum	114	21	1,567	908
T-Bonds ($50,000)	124,782	134,311	1,227,719	1,366,619
T-Bills ($500,000)	536	278	7,934	3,728
T-Notes	15	5	177	9
British Pound	1,831	1,747	21,888	23,678
Swiss Franc	5,696	5,864	57,353	70,433
Deutschemark	7,505	6,074	48,591	73,774
Japanese Yen	5,683	4,393	54,758	50,692
Canadian Dollar	492	557	6,158	8,852
MIDAMERICA COMMODITY EX.	328,812	327,553	3,431,781	3,730,519
Live Hogs (30,000#)	205,936	186,110	1,740,331	2,110,843
Pork Bellies (fzn)	141,983	112,752	1,205,262	1,222,383
Live Cattle (40,000#)	266,231	268,378	4,025,503	3,556,497
Feeder Cattle	20,211	24,806	445,267	367,942
Lumber	17,286	15,794	259,508	190,235
T-Bills (90-day)	130,093	223,665	1,377,530	1,676,555
Eurodollar (3-month)	2,913,744	2,981,605	38,775,663	32,015,830
Dollar/Pound Diff	705	25	9,272	1,064
Dollar/Mark Diff	827	3	11,661	1,473
Dollar/Yen Diff	678	23	9,090	3,726
One Month LIBOR		23,134		64,893
British Pound	189,872	312,467	2,338,273	3,086,386
Canadian Dollar	61,124	101,378	1,169,436	1,316,707
Deutschemark	715,679	677,178	7,444,369	8,484,506
Japanese Yen	586,662	714,374	7,348,621	6,930,249
Swiss Franc	461,663	582,148	5,655,254	6,061,603
French Franc	15	0	1,972	50
Australian Dollar	3,035	10,102	107,133	95,774
Nikkei 225		14,174		33,740
S&P 500 Index	799,889	1,033,934	9,749,129	11,161,870
CHICAGO MERCANTILE EX.	6,515,633	7,282,050	81,673,274	78,382,326
Oats	0	0	150	16
Wheat (5,000 bu)	40,130	48,986	382,806	451,518
White Wheat (5,000 bu)	0	132	4	803
MINNEAPOLIS GRAIN EX.	40,130	49,118	382,960	452,337

	NOVEMBER 1989	NOVEMBER 1990	JAN-NOV 1989	JAN-NOV 1990
High Grade Copper	154,241	133,718	2,003,304	1,738,395
Silver (5,000 oz)	622,123	323,664	4,031,188	3,693,851
Gold (100 oz)	1,228,437	705,312	9,112,168	9,199,948
Aluminum	62	2	704	96
COMMODITY EXCHANGE	2,004,863	1,162,696	15,147,364	14,632,290
5 Year U.S. Treasury Note	30,719	12,394	452,582	216,393
2 Year U.S. Treasury Note	12,597	2,178	129,315	68,223
Cotton	178,889	150,958	1,525,086	1,435,716
Orange Juice, Fzn. Conc.	15,893	16,473	264,436	311,835
European Currency Unit	1,146	859	15,768	11,014
U.S. Dollar Index	53,079	35,430	710,067	527,015
NEW YORK COTTON EXCHANGE	292,323	218,292	3,097,254	2,570,196
NYSE Composite Index	111,679	131,777	1,476,711	1,478,642
Cmdty Rsrch Bureau Index	9,613	4,409	115,997	66,065
T-Bond (30 Year)	5,356	78	34,074	12,086
NEW YORK FUTURES EX.	126,648	136,264	1,626,782	1,556,793
Palladium	17,748	9,592	197,763	92,464
Platinum	99,844	50,095	1,102,443	760,241
No. 2 Heating Oil, NY	574,693	521,969	4,920,219	5,947,038
Unleaded Reg. Gas., NY	328,277	314,051	4,132,390	4,957,858
Crude Oil	1,425,246	1,768,661	19,052,318	22,385,136
Propane	589	6,169	10,878	30,615
Natural Gas		15,886		110,513
Residual Fuel Oil	91	0	547	76
NEW YORK MERCANTILE EX.	2,446,488	2,686,423	29,416,558	34,283,941
Rice, Rough	3,954	2,956	46,523	51,390
CHIC. RICE & COTTON EX.	3,954	2,956	46,523	51,390
TOTAL FUTURES	21,823,599	23,298,338	250,816,971	258,534,837
PERCENT CHANGE		6.76%		3.08%

TOTAL CONTRACTS	1988	1987	1986	1985
NOVEMBER	22,368,334	16,831,482	13,498,814	14,022,154
JAN-NOV	227,376,291	212,206,999	170,280,318	145,237,158

COMMODITY GROUP	NOVEMBER 1989	NOVEMBER 1990	JAN-NOV 1989	JAN-NOV 1990
Ag Commodities	4,281,593	4,780,314	50,624,061	53,747,834
Interest Rate	9,907,633	10,907,401	117,622,317	115,028,371
Precious Metals	2,033,084	1,113,888	14,801,000	13,991,859
Equity Indices	997,709	1,263,505	12,294,087	13,600,013
Foreign Curr/Index	2,093,482	2,452,571	24,979,641	26,740,733
NonPrecious Metal	154,303	133,720	2,004,008	1,738,491
Energy Products	2,328,896	2,626,736	28,116,352	33,431,236
Other	26,899	20,203	375,505	256,300
TOTAL	21,823,599	23,298,338	250,816,971	258,534,837
%				
Ag Commodities	19.62%	20.52%	20.18%	20.79%
Interest Rate	45.40%	46.82%	46.90%	44.49%
Precious Metals	9.32%	4.78%	5.90%	5.41%
Equity Indices	4.57%	5.42%	4.90%	5.26%
Foreign Curr/Index	9.59%	10.53%	9.96%	10.34%
NonPrecious Metal	0.71%	0.57%	0.80%	0.67%
Energy Products	10.67%	11.27%	11.21%	12.93%
Other	0.12%	0.09%	0.15%	0.10%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from November 1989 to November 1990.

	Amount of Increase		Amount of Decrease
T-Bonds, CBOT	741,898	Gold, COMEX	523,125
Crude Oil, NYMEX	343,415	Silver, COMEX	298,459
Corn, CBOT	265,987	Sugar #11, CSC	153,420
S&P 500 Index, CME	234,045	#2 Heating Oil, NYMEX	52,724
Soybeans, CBOT	210,310		
Japanese Yen, CME	127,712		
British Pound, CME	122,595		
Swiss Franc, CME	120,485		
Soybean Meal, CBOT	118,630		
T-Bills, CME	93,572		
Eurodollar, CME	67,861		
Coffee "C", CSC	63,633		
T-Notes (10 Yr), CBOT	58,072		
T-Notes, (5 Yr), CBOT	52,317		

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TOTAL FUTURES AND OPTIONS - NOVEMBER 1990
(*Exchanges Trading Options)

*CBOT	13,526,822	*MGE	49,640
*CME	8,922,731	*NYCE	272,327
*CSC	754,807	*NYFE	139,069
*COMEX	1,341,242	*NYMEX	3,161,237
*KCBOT	109,924	CRCE	2,956
*MIDAM	330,550		

TOTAL FUTURES AND OPTIONS TRADED: 28,611,305